

# EXHIBIT B2

## Set Capital LLC LIFO Losses

Credit Suisse VelocityShares Daily Inverse VIX Short-Term Exchange Traded Notes  
Class Period: 1/29/2018 - 2/5/2018

Damage Summary	
Total Class Period Purchases:	207,100
Total Class Period Sales:	-
Total Sales on Class Period Purchases:	-
Total Class Period Shares Retained:	207,100
Loss Price*:	\$ 7.3500
Total Purchases:	\$ 3,703,584.28
Total Sales Proceeds:	\$ -
Total Retained Value:	\$ (1,522,185.00)
Total Loss:	\$ 2,181,399.28

\*The Loss Price has been adjusted to weigh the effect of post-class period sales on the retained value. Pursuant to the PSLRA, post-class period sales are valued at the higher of the sale price and the average price from the beginning of the 90-day period through the sale date.

Trade Date	Transaction Type	# Shares	Share Price (\$)	Class Period Purchases	Class Period Sales	Sales on Class Period Purchases	Class Period Net Holdings	Cost	Proceeds
2/5/2018	Purchase	161,200	18.6287	161,200	-	-	161,200	\$ 3,002,946.28	
2/5/2018	Purchase	200	16.0300	200	-	-	161,400	\$ 3,206.00	
2/5/2018	Purchase	4,500	16.0300	4,500	-	-	165,900	\$ 72,135.00	
2/5/2018	Purchase	200	16.0300	200	-	-	166,100	\$ 3,206.00	
2/5/2018	Purchase	200	16.0300	200	-	-	166,300	\$ 3,206.00	
2/5/2018	Purchase	4,700	15.5200	4,700	-	-	171,000	\$ 72,944.00	
2/5/2018	Purchase	200	15.5200	200	-	-	171,200	\$ 3,104.00	
2/5/2018	Purchase	200	15.5200	200	-	-	171,400	\$ 3,104.00	
2/5/2018	Purchase	4,900	15.0700	4,900	-	-	176,300	\$ 73,843.00	
2/5/2018	Purchase	200	15.0700	200	-	-	176,500	\$ 3,014.00	
2/5/2018	Purchase	154	14.0600	154	-	-	176,654	\$ 2,165.24	
2/5/2018	Purchase	200	14.0600	200	-	-	176,854	\$ 2,812.00	
2/5/2018	Purchase	200	14.0600	200	-	-	177,054	\$ 2,812.00	
2/5/2018	Purchase	46	14.0600	46	-	-	177,100	\$ 646.76	
2/5/2018	Purchase	46	14.0600	46	-	-	177,146	\$ 646.76	
2/5/2018	Purchase	500	14.0600	500	-	-	177,646	\$ 7,030.00	
2/5/2018	Purchase	300	14.0600	300	-	-	177,946	\$ 4,218.00	
2/5/2018	Purchase	200	14.0600	200	-	-	178,146	\$ 2,812.00	
2/5/2018	Purchase	200	14.0600	200	-	-	178,346	\$ 2,812.00	
2/5/2018	Purchase	150	14.0600	150	-	-	178,496	\$ 2,109.00	
2/5/2018	Purchase	74	14.0600	74	-	-	178,570	\$ 1,040.44	
2/5/2018	Purchase	50	14.0600	50	-	-	178,620	\$ 703.00	
2/5/2018	Purchase	200	14.0600	200	-	-	178,820	\$ 2,812.00	
2/5/2018	Purchase	76	14.0600	76	-	-	178,896	\$ 1,068.56	
2/5/2018	Purchase	100	14.0600	100	-	-	178,996	\$ 1,406.00	
2/5/2018	Purchase	124	14.0600	124	-	-	179,120	\$ 1,743.44	
2/5/2018	Purchase	200	14.0600	200	-	-	179,320	\$ 2,812.00	
2/5/2018	Purchase	200	14.0600	200	-	-	179,520	\$ 2,812.00	
2/5/2018	Purchase	100	14.0600	100	-	-	179,620	\$ 1,406.00	
2/5/2018	Purchase	100	14.0600	100	-	-	179,720	\$ 1,406.00	
2/5/2018	Purchase	200	14.0600	200	-	-	179,920	\$ 2,812.00	
2/5/2018	Purchase	200	14.0600	200	-	-	180,120	\$ 2,812.00	
2/5/2018	Purchase	400	14.0600	400	-	-	180,520	\$ 5,624.00	
2/5/2018	Purchase	200	14.0600	200	-	-	180,720	\$ 2,812.00	
2/5/2018	Purchase	100	14.0600	100	-	-	180,820	\$ 1,406.00	
2/5/2018	Purchase	100	14.0600	100	-	-	180,920	\$ 1,406.00	
2/5/2018	Purchase	100	14.0600	100	-	-	181,020	\$ 1,406.00	
2/5/2018	Purchase	200	14.0600	200	-	-	181,220	\$ 2,812.00	
2/5/2018	Purchase	380	14.0600	380	-	-	181,600	\$ 5,342.80	
2/5/2018	Purchase	150	14.2500	150	-	-	181,750	\$ 2,137.50	
2/5/2018	Purchase	50	14.2500	50	-	-	181,800	\$ 712.50	
2/5/2018	Purchase	125	14.2500	125	-	-	181,925	\$ 1,781.25	
2/5/2018	Purchase	200	14.2500	200	-	-	182,125	\$ 2,850.00	
2/5/2018	Purchase	175	14.2500	175	-	-	182,300	\$ 2,493.75	
2/5/2018	Purchase	400	14.2500	400	-	-	182,700	\$ 5,700.00	

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2/5/2018	Purchase	200	14.2500	200	-	-	-	182,900	\$	2,850.00	
2/5/2018	Purchase	25	14.2500	25	-	-	-	182,925	\$	356.25	
2/5/2018	Purchase	3,575	14.2500	3,575	-	-	-	186,500	\$	50,943.75	
2/5/2018	Purchase	200	14.2500	200	-	-	-	186,700	\$	2,850.00	
2/5/2018	Purchase	798	16.1000	798	-	-	-	187,498	\$	12,847.80	
2/5/2018	Purchase	200	16.1000	200	-	-	-	187,698	\$	3,220.00	
2/5/2018	Purchase	1,662	16.1000	1,662	-	-	-	189,360	\$	26,758.20	
2/5/2018	Purchase	200	16.1000	200	-	-	-	189,560	\$	3,220.00	
2/5/2018	Purchase	200	16.1000	200	-	-	-	189,760	\$	3,220.00	
2/5/2018	Purchase	800	16.1000	800	-	-	-	190,560	\$	12,880.00	
2/5/2018	Purchase	200	16.1000	200	-	-	-	190,760	\$	3,220.00	
2/5/2018	Purchase	200	16.1000	200	-	-	-	190,960	\$	3,220.00	
2/5/2018	Purchase	200	16.1000	200	-	-	-	191,160	\$	3,220.00	
2/5/2018	Purchase	100	16.1000	100	-	-	-	191,260	\$	1,610.00	
2/5/2018	Purchase	340	16.1000	340	-	-	-	191,600	\$	5,474.00	
2/5/2018	Purchase	200	16.1000	200	-	-	-	191,800	\$	3,220.00	
2/5/2018	Purchase	446	15.7800	446	-	-	-	192,246	\$	7,037.88	
2/5/2018	Purchase	200	15.7800	200	-	-	-	192,446	\$	3,156.00	
2/5/2018	Purchase	4,254	15.7800	4,254	-	-	-	196,700	\$	67,128.12	
2/5/2018	Purchase	200	15.7800	200	-	-	-	196,900	\$	3,156.00	
2/5/2018	Purchase	40	15.5100	40	-	-	-	196,940	\$	620.40	
2/5/2018	Purchase	800	15.5100	800	-	-	-	197,740	\$	12,408.00	
2/5/2018	Purchase	160	15.5100	160	-	-	-	197,900	\$	2,481.60	
2/5/2018	Purchase	200	15.5100	200	-	-	-	198,100	\$	3,102.00	
2/5/2018	Purchase	40	15.5100	40	-	-	-	198,140	\$	620.40	
2/5/2018	Purchase	29	15.5100	29	-	-	-	198,169	\$	449.79	
2/5/2018	Purchase	300	15.5100	300	-	-	-	198,469	\$	4,653.00	
2/5/2018	Purchase	29	15.5100	29	-	-	-	198,498	\$	449.79	
2/5/2018	Purchase	171	15.5100	171	-	-	-	198,669	\$	2,652.21	
2/5/2018	Purchase	200	15.5100	200	-	-	-	198,869	\$	3,102.00	
2/5/2018	Purchase	2,800	15.5100	2,800	-	-	-	201,669	\$	43,428.00	
2/5/2018	Purchase	140	15.5100	140	-	-	-	201,809	\$	2,171.40	
2/5/2018	Purchase	60	15.5100	60	-	-	-	201,869	\$	930.60	
2/5/2018	Purchase	71	15.5100	71	-	-	-	201,940	\$	1,101.21	
2/5/2018	Purchase	60	15.5100	60	-	-	-	202,000	\$	930.60	
2/5/2018	Purchase	200	15.0600	200	-	-	-	202,200	\$	3,012.00	
2/5/2018	Purchase	4,900	15.0600	4,900	-	-	-	207,100	\$	73,794.00	